

# Applied Stochastic Models and Data Analysis

## Contents

VOLUME 9 NUMBERS 1-4 1993

### NUMBER 1

L. A. de BEJAR, P. F. ROBINSON AND R. R. AVENT Stochastic Models for the Plastic Rotation Process in Heat Straightening of Damaged Steel Plates	1
D. NEOGI, R. NASSAR AND L. T. FAN Fractional Brownian Motion Modelling of Pressure Fluctuations in Multiphase Flow Systems	19
I. I. GERONTIDIS A Continuous Time Markov-renewal Replacement Model for Manpower Systems	39
M. NADIF AND G. GOVAERT Binary Clustering with Missing Data	59
C. H. HESSE On a Stochastic Model for Particle Sedimentation in Fluids	73

### NUMBER 2

#### Special Issue on Manufacturing Systems

Editorial	85
X. XIE Manufacturing Cell Formation Under Capacity Constraints	87
V. DAMODARAN, N. SINGH AND R. S. LASHKARI Design of Cellular Manufacturing Systems with Refixturing Material Handling Considerations	97
A. BOUHCHOUCH, Y. FREIN AND Y. DALLERY Analysis of a Closed-loop Manufacturing System with Finite Buffers	111
T. J. SAWIK A Scheduling Algorithm for Flexible Flow Lines with Limited Intermediate Buffers	127
M.-O. HONGLER Stochastic Dispersive Transport: An Excursion from Statistical Physics to Automated Production Line Design	139
P. C. SAMARATUNGA A Language for Numerical Construction of Applied Stochastic Models via Redundant Data	153
G. MOUROT, F. KRATZ AND N. HERAUD Unsupervised Learning Methodology: Application to Nuclear Power Plants	163
C. CHU AND M.-C. PORTMANN Job-shop Scheduling to Minimize Total Waiting Time	177

Indexed or abstracted by Cambridge Scientific Abstracts, Current Index to Statistics, Engineering Index, Executive Sciences Institute, Mathematical Reviews, Statistical Theory and Method Abstracts, and Zentralblatt für Mathematik

## NUMBER 3

<b>Invited Paper</b>	
G. H. HARHALAKIS, J.-M. PROTH AND X.-L. XIE <b>A Comprehensive Approach of Planning and Scheduling Based on Petri Nets</b>	187
M. CARBON AND M. DELECROIX <b>Non-parametric vs. Parametric Forecasting in Time Series: A Computational Point of View</b>	215
P. PERRODO <b>Improving Scoring Techniques in Banking Applications</b>	231
V. S. KOUIKOGLU AND Y. A. PHILLIS <b>Minimax Design of Two-state <math>k</math>-out-of-<math>n</math> Systems</b>	245
A. CSENKI <b>Sojourn Times with Finite Time-horizon in Finite Semi-Markov Processes</b>	251
P. A. SCARF <b>On the Limiting Joint Distribution of the Extreme Order Statistics</b>	267

## NUMBER 4

L. TRALHÃO, J. CRAVEIRINHA AND J. PAIXÃO <b>A Stochastic System with MMPP Input and an Access Function</b>	279
H. A. L. KIERS <b>The Exploratory Analysis of Qualitative Variables by Means of Three-way Analysis of Two Types of Quantification Matrices</b>	301
Y. CHANDRAMOULI <b>Monitoring a Class of Discrete Point Processes</b>	319
J. LAPPI AND R. SIEVÄNEN <b>Estimating a Linear Functional Relationship under Linear Constraints for Errors</b>	335
I. MORGAN AND E. NEAVE <b>A Mean Reverting Process for Pricing Treasury Bills and Future Contracts</b>	341
<b>Author Index</b>	363
<b>Key Word Index</b>	365

